

**E-MAC DE 2006-I Investor Report February 2022**

**Cashflow analysis for the period**

Total interest received	257,920	
Interest received on transaction accounts	(13,976)	
Post Foreclosure Proceeds	397,475	
Liquidity available	3,000,000	
Reserve account available	-	
Receivables under hedging arrangements	-	
Total funds available		3,641,420
Company management expenses	26,397	
MPT fee	43,406	
Administration fee	10,588	
Post Foreclosure Fee	144,476	
Third party fees	132,198	
Liquidity Facility stand-by interest	-	
Payments under hedging arrangements	40,580	
Interest on the Notes	-	
Shortfall Class C PDL Repayment	243,776	
Shortfall Class D PDL Repayment	-	
Shortfall Class E PDL Repayment	-	
Redemption Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		641,420
Available after distribution of funds		3,000,000
Undrawn Liquidity Facility	-	
Liquidity Facility Stand By Ledger	3,000,000	
Reserve account funding	-	
Available liquidity		3,000,000
Net cashflow		-

**\* Note:**

Following the downgrade of Deutsche Bank by Fitch on September 28, 2017 as Liquidity Facility Provider, the Issuer has made a Liquidity Facility Standby Drawing on November 27, 2017. Currently the Issuer has been notified by the Liquidity Facility Provider that the facility will not be renewed. As a consequence, until a replacement is found by the Issuer, the Standby Drawing remains in place.

**Collateral**

Starting current balance per 1 November 2021	30,326,287
To be disbursed per 1 November 2021	-
Starting principal balance 1 November 2021	30,326,287
Principal (p)repayments	(1,194,067)
Further Advances bought (incl. amounts to be disbursed)	-
Losses for the period	-
Ending principal balance	29,132,220
Balance Reset Participation	-
Total balance E-MAC DE 2006-I	29,132,220

As a consequence of the downgrade, on June 21 2019 ABN AMRO Bank N.V. has acceded to the transaction as Transaction Account Bank. The Collection Account remains with the GIC Provider, Deutsche Bank A.G. Frankfurt Branch. On a weekly basis cash collected is transferred to the Operating Account at the Issuer Account Bank. All other Transaction Accounts are transferred to ABN AMRO Bank N.V.

**Principal Deficiency Ledger**

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Class A	-	-	-	-
Class B	-	-	-	-
Class C	594,065	-	243,776	350,289
Class D	11,500,000	-	-	11,500,000
Class E	7,000,000	-	-	7,000,000
Total	19,094,065	-	243,776	18,850,289

**Performance**

	Last period	This period	Since issue
Prepayment rate	27.48%	12.42%	17.88%

Delinquent payments	Delinquent amount	Principal	As percentage of		
			total	Number of loans	
Current	-	17,570,959	60.3%	209	67.0%
1 - 30	24,474	4,889,602	16.8%	48	15.4%
31 - 60	7,751	890,407	3.1%	9	2.9%
61 - 90	9,651	632,468	2.2%	5	1.6%
91 - 120	8,527	410,285	1.4%	3	1.0%
121-150	3,052	141,052	0.5%	2	0.6%
> 151	848,126	4,597,447	15.8%	36	11.5%
Total	901,582	29,132,220	100%	312	100%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	796,274	-	241,747	54,685,822

## Summary - Total Portfolio

### Characteristics

Amounts to be disbursed

Number of loans	312
Number of loans parts	423

	Weighted average	Minimum	Maximum
Loan size	93,373	10,980	242,727
Loan part size	68,870	1,169	242,727
Coupon	3.46%	2.70%	6.06%
Remaining maturity (months)	274.9	1	487
Remaining interest period (months)	10.7	1	59
Original interest period (months)	38.0	6	120
Seasoning (months)	195.9	185.0	212.2
Loan to Lending Value	92.4%	0.0	120.0%

  

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	12,066,003.54	49.4%	41.42%
Owner occupied	17,066,216.70	50.6%	58.58%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
Annuity	25,014,720	85.9%	376	88.9%	66,529	3.49%	285.7
Interest Only With Life Insurance Redemption	2,410,860	8.3%	29	6.9%	83,133	3.34%	188.5
Interest Only With Building Savings Account Redemption	1,420,140	4.9%	15	3.5%	94,676	2.97%	237.6
Interest Only	286,500	1.0%	3	0.7%	95,500	4.76%	242.8
<b>Total</b>	<b>29,132,220</b>	<b>100.0%</b>	<b>423</b>	<b>100.0%</b>	<b>68,870</b>	<b>3.46%</b>	<b>274.9</b>

Interest term	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
0 - 12	7,542,297	25.9%	111	26.2%	67,949	4.20%	265.6
13 - 24	9,705,705	33.3%	142	33.6%	68,350	2.70%	284.9
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	9,934,849	34.1%	151	35.7%	65,794	3.37%	282.9
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	-	0.0%	-	0.0%	-	0.00%	-
97 - 108	-	0.0%	-	0.0%	-	0.00%	-
109 - 125	1,949,370	6.7%	19	4.5%	102,598	4.88%	219.9
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>29,132,220</b>	<b>100.0%</b>	<b>423</b>	<b>100.0%</b>	<b>68,870</b>	<b>3.46%</b>	<b>274.9</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
0% - 3.00%	9,705,705	33.3%	142	33.6%	68,350	2.70%	284.9
3.00% - 3.25%	-	0.0%	-	0.0%	-	0.00%	-
3.25% - 3.50%	8,891,394	30.5%	135	31.9%	65,862	3.32%	284.7
3.50% - 3.75%	904,625	3.1%	14	3.3%	64,616	3.56%	277.7
3.75% - 4.00%	-	0.0%	-	0.0%	-	0.00%	-
4.00% - 4.25%	7,542,297	25.9%	111	26.2%	67,949	4.20%	265.6
4.25% - 4.50%	52,601	0.2%	1	0.2%	52,601	4.35%	268.0
4.50% - 4.75%	852,081	2.9%	7	1.7%	121,726	4.64%	225.4
4.75% - 5.00%	661,646	2.3%	7	1.7%	94,521	4.89%	238.2
5.00% - 5.25%	290,133	1.0%	4	0.9%	72,533	5.13%	151.3
5.25% - 5.50%	122,053	0.4%	1	0.2%	122,053	5.38%	222.0
5.50% - 5.75%	-	0.0%	-	0.0%	-	0.00%	-
5.75% - 6.00%	-	0.0%	-	0.0%	-	0.00%	-
6.00% - >	109,684	0.4%	1	0.2%	109,684	6.06%	199.0
<b>Total</b>	<b>29,132,220</b>	<b>100.0%</b>	<b>423</b>	<b>100.0%</b>	<b>68,870</b>	<b>3.46%</b>	<b>274.9</b>

Interest reset date	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
01-Jan-2015 - 31-Dec-2017	2,371,394	8.1%	25	5.9%	94,856	4.75%	228.1
01-Jan-2018 - 31-Dec-2018	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2019 - 31-Dec-2019	178	0.0%	1	0.2%	178	4.20%	278.0
01-Jan-2020 - 31-Dec-2020	227,280	0.8%	3	0.7%	75,760	4.82%	229.3
01-Jan-2021 - 31-Dec-2021	18,472	0.1%	1	0.2%	18,472	4.20%	266.0
01-Jan-2022 - 31-Dec-2022	14,096,531	48.4%	201	47.5%	70,132	3.56%	278.8
01-Jan-2023 - 31-Dec-2023	5,082,586	17.4%	77	18.2%	66,008	2.75%	277.3
01-Jan-2024 - 31-Dec-2024	225,163	0.8%	5	1.2%	45,033	3.45%	273.3
01-Jan-2025 - 31-Dec-2025	3,739,621	12.8%	57	13.5%	65,607	3.30%	276.7
01-Jan-2026 - 31-Dec-2111	3,370,995	11.6%	53	12.5%	63,604	3.30%	289.1
<b>Total</b>	<b>29,132,220</b>	<b>100.0%</b>	<b>423</b>	<b>100.0%</b>	<b>68,870</b>	<b>3.46%</b>	<b>274.9</b>

Legal Maturity	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
01-Jan-2018 - 31-Dec-2019	83	0.0%	1	0.2%	83	4.19%	(35.1)
01-Jan-2020 - 31-Dec-2021	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2022 - 31-Dec-2023	134	0.0%	1	0.2%	134	4.20%	0.9
01-Jan-2024 - 31-Dec-2025	231,200	0.8%	2	0.5%	115,600	2.70%	43.9
01-Jan-2026 - 31-Dec-2027	312,834	1.1%	5	1.2%	62,567	3.38%	56.2
01-Jan-2028 - 31-Dec-2029	80,766	0.3%	3	0.7%	26,922	3.11%	85.3
01-Jan-2030 - 31-Dec-2031	517,909	1.8%	8	1.9%	64,739	3.58%	109.1
01-Jan-2032 - 31-Dec-2033	471,871	1.6%	7	1.7%	67,410	3.20%	129.8
01-Jan-2034 - 31-Dec-2035	1,326,135	4.6%	17	4.0%	78,008	3.35%	158.8
01-Jan-2036 - 31-Dec-2037	1,250,182	4.3%	19	4.5%	65,799	3.06%	179.6
01-Jan-2038 - 31-Dec-2039	643,581	2.2%	7	1.7%	91,940	3.57%	202.7
01-Jan-2040 - 31-Dec-2041	2,057,087	7.1%	28	6.6%	73,467	3.83%	225.8
01-Jan-2042 - 31-Dec-2043	3,821,615	13.1%	54	12.8%	70,771	3.91%	251.5
01-Jan-2044 - 31-Dec-2045	6,772,282	23.2%	97	22.9%	69,817	3.93%	277.3
01-Jan-2046 - 31-Dec-2047	2,134,954	7.3%	32	7.6%	66,717	3.01%	299.8
01-Jan-2048 - 31-Dec-2137	9,511,589	32.6%	142	33.6%	66,983	3.06%	351.8
<b>Total</b>	<b>29,132,220</b>	<b>100.0%</b>	<b>423</b>	<b>100.0%</b>	<b>68,870</b>	<b>3.46%</b>	<b>274.9</b>

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of		WAC	WAM
				total	Average loan size		
0% - 60%	715,188	2.5%	21	6.7%	34,057	3.32%	145.4
60% - 70%	1,082,171	3.7%	15	4.8%	72,145	3.28%	253.2
70% - 80%	2,541,326	8.7%	25	8.0%	101,653	3.16%	251.4
80% - 90%	7,807,011	26.8%	80	25.6%	97,588	3.42%	290.3
90% - 100%	11,500,563	39.5%	125	40.1%	92,005	3.35%	297.1
100% - 110%	1,410,337	4.8%	14	4.5%	100,738	3.70%	322.8
110% - 120%	4,075,624	14.0%	32	10.3%	127,363	4.02%	209.2
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>29,132,220</b>	<b>100.0%</b>	<b>312</b>	<b>100.0%</b>	<b>93,373</b>	<b>3.46%</b>	<b>274.9</b>

Province	Value	As percentage of total	Number of Loans	As percentage of		WAC	WAM
				total	Average loan size		
Baden-Württemberg	2,676,349	9.2%	28	9.0%	95,584	3.33%	243.1
Bayern	2,979,779	10.2%	33	10.6%	90,296	3.20%	265.1
Berlin	2,000,344	6.9%	21	6.7%	95,254	3.19%	303.6
Brandenburg	696,081	2.4%	6	1.9%	116,013	3.38%	296.1
Bremen	225,787	0.8%	4	1.3%	56,447	3.66%	274.2
Hamburg	82,350	0.3%	1	0.3%	82,350	4.20%	270.0
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	1,698,553	5.8%	18	5.8%	94,364	3.14%	283.3
Mecklenburg-Vorpommern	324,838	1.1%	3	1.0%	108,279	3.23%	270.4
Niedersachsen	1,397,952	4.8%	18	5.8%	77,664	3.28%	273.6
Nordrhein-Westfalen	6,320,226	21.7%	61	19.6%	103,610	3.76%	282.3
Rheinland-Pfalz	1,906,415	6.5%	17	5.4%	112,142	3.50%	279.7
Saarland	811,256	2.8%	7	2.2%	115,894	3.63%	222.7
Sachsen	4,899,109	16.8%	62	19.9%	79,018	3.49%	279.3
Sachsen-Anhalt	1,623,942	5.6%	19	6.1%	85,471	3.53%	282.0
Schleswig-Holstein	555,353	1.9%	5	1.6%	111,071	3.07%	319.0
Thüringen	933,888	3.2%	9	2.9%	103,765	3.90%	232.6
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>29,132,220</b>	<b>100.0%</b>	<b>312</b>	<b>100.0%</b>	<b>93,373</b>	<b>3.46%</b>	<b>274.9</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of		Owner Occupied	Investment Property
				total	Average loan size		
Einfamilienhaus	10,021,406	34.4%	91	29.2%	110,125	100.0%	0.0%
Hochhaus/appartement	15,629,207	53.6%	193	61.9%	80,980	22.3%	77.7%
Mehrfamilienhaus	1,409,530	4.8%	11	3.5%	128,139	72.7%	27.3%
Zweifamilienhaus	2,072,078	7.1%	17	5.4%	121,887	94.1%	5.9%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.0%	100.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
<b>Total</b>	<b>29,132,220</b>	<b>100.0%</b>	<b>312</b>	<b>100.0%</b>	<b>93,373</b>	<b>50.6%</b>	<b>49.4%</b>

Loan size	Value	As percentage of total	Number of Loans	As percentage of		WAC	WAM
				total	Average loan size		
0 - 100,000	12,737,057	43.7%	194	62.2%	65,655	3.33%	271.6
100,000 - 150,000	9,556,589	32.8%	79	25.3%	120,969	3.57%	274.3
150,000 - 200,000	5,514,871	18.9%	33	10.6%	167,117	3.43%	286.5
200,000 - 250,000	1,323,703	4.5%	6	1.9%	220,617	4.02%	262.5
250,000 - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>29,132,220</b>	<b>100.0%</b>	<b>312</b>	<b>100.0%</b>	<b>93,373</b>	<b>3.46%</b>	<b>274.9</b>

## Summary - East Germany

### Characteristics

Amounts to be disbursed

Number of loans	120		
Number of loans parts	154		
	<b>Weighted average</b>	<b>Minimum</b>	<b>Maximum</b>
Loan size	87,318	19,983	242,727
Loan part size	68,040	13,026	242,727
Coupon	3.46%	2.70%	6.06%
Remaining maturity (months)	281.0	40	487
Remaining interest period (months)	12.7	1	59
Original interest period (months)	35.3	6	120
Seasoning (months)	196.6	188.5	210.4
Loan to Lending Value	93.7%	0.3%	120.0%

	<b>Value</b>	<b>As % of number of loans</b>	<b>As % Outstanding principal amount</b>
Investment properties	7,926,469.26	81.7%	75.65%
Owner occupied	2,551,732.68	18.3%	24.35%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	9,158,413	87.4%	137	89.0%	66,850	3.49%	292.2
Interest Only With Life Insurance Redemption	706,231	6.7%	9	5.8%	78,470	3.56%	163.1
Interest Only With Building Savings Account Redemption	613,558	5.9%	8	5.2%	76,695	2.89%	250.4
Interest Only	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>10,478,202</b>	<b>100.0%</b>	<b>154</b>	<b>100.0%</b>	<b>68,040</b>	<b>3.46%</b>	<b>281.0</b>

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	3,020,053	28.8%	42	27.3%	71,906	4.20%	266.3
13 - 24	3,529,173	33.7%	57	37.0%	61,915	2.70%	297.1
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	3,401,911	32.5%	51	33.1%	66,704	3.34%	290.8
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	-	0.0%	-	0.0%	-	0.00%	-
97 - 108	-	0.0%	-	0.0%	-	0.00%	-
109 - 125	527,065	5.0%	4	2.6%	131,766	5.05%	194.6
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>10,478,202</b>	<b>100.0%</b>	<b>154</b>	<b>100.0%</b>	<b>68,040</b>	<b>3.46%</b>	<b>281.0</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 3.00%	3,529,173	33.7%	57	37.0%	61,915	2.70%	297.1
3.00% - 3.25%	-	0.0%	-	0.0%	-	0.00%	-
3.25% - 3.50%	3,126,154	29.8%	48	31.2%	65,128	3.32%	290.6
3.50% - 3.75%	275,757	2.6%	3	1.9%	91,919	3.58%	292.6
3.75% - 4.00%	-	0.0%	-	0.0%	-	0.00%	-
4.00% - 4.25%	3,020,053	28.8%	42	27.3%	71,906	4.20%	266.3
4.25% - 4.50%	52,601	0.5%	1	0.6%	52,601	4.35%	268.0
4.50% - 4.75%	242,727	2.3%	1	0.6%	242,727	4.59%	163.0
4.75% - 5.00%	-	0.0%	-	0.0%	-	0.00%	-
5.00% - 5.25%	-	0.0%	-	0.0%	-	0.00%	-
5.25% - 5.50%	122,053	1.2%	1	0.6%	122,053	5.38%	222.0
5.50% - 5.75%	-	0.0%	-	0.0%	-	0.00%	-
5.75% - 6.00%	-	0.0%	-	0.0%	-	0.00%	-
6.00% - >	109,684	1.0%	1	0.6%	109,684	6.06%	199.0
<b>Total</b>	<b>10,478,202</b>	<b>100.0%</b>	<b>154</b>	<b>100.0%</b>	<b>68,040</b>	<b>3.46%</b>	<b>281.0</b>

Interest reset date	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
01-Jan-2015 - 31-Dec-2017	527,065	5.0%	4	2.6%	131,766	5.05%	194.6
01-Jan-2018 - 31-Dec-2018	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2019 - 31-Dec-2019	178	0.0%	1	0.6%	178	4.20%	278.0
01-Jan-2020 - 31-Dec-2020	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2021 - 31-Dec-2021	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2022 - 31-Dec-2022	5,836,688	55.7%	81	52.6%	72,058	3.57%	286.9
01-Jan-2023 - 31-Dec-2023	1,495,824	14.3%	25	16.2%	59,833	2.73%	278.2
01-Jan-2024 - 31-Dec-2024	61,926	0.6%	1	0.6%	61,926	3.36%	319.0
01-Jan-2025 - 31-Dec-2025	1,389,102	13.3%	21	13.6%	66,148	3.30%	271.5
01-Jan-2026 - 31-Dec-2111	1,167,419	11.1%	21	13.6%	55,591	3.30%	303.7
<b>Total</b>	<b>10,478,202</b>	<b>100.0%</b>	<b>154</b>	<b>100.0%</b>	<b>68,040</b>	<b>3.46%</b>	<b>281.0</b>

Legal Maturity	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
01-Jan-2022 - 31-Dec-2023	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2024 - 31-Dec-2025	82,200	0.8%	1	0.6%	82,200	2.70%	40.0
01-Jan-2026 - 31-Dec-2027	74,942	0.7%	2	1.3%	37,471	3.30%	58.6
01-Jan-2028 - 31-Dec-2029	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2030 - 31-Dec-2031	111,296	1.1%	2	1.3%	55,648	2.70%	106.4
01-Jan-2032 - 31-Dec-2033	169,457	1.6%	2	1.3%	84,729	3.52%	124.2
01-Jan-2034 - 31-Dec-2035	559,863	5.3%	6	3.9%	93,311	3.56%	160.6
01-Jan-2036 - 31-Dec-2037	274,421	2.6%	4	2.6%	68,605	3.39%	181.8
01-Jan-2038 - 31-Dec-2039	266,254	2.5%	4	2.6%	66,564	4.25%	201.7
01-Jan-2040 - 31-Dec-2041	498,092	4.8%	9	5.8%	55,344	3.77%	227.5
01-Jan-2042 - 31-Dec-2043	944,128	9.0%	15	9.7%	62,942	3.65%	252.5
01-Jan-2044 - 31-Dec-2045	3,110,785	29.7%	41	26.6%	75,873	3.91%	276.5
01-Jan-2046 - 31-Dec-2047	842,697	8.0%	13	8.4%	64,823	2.96%	299.2
01-Jan-2048 - 31-Dec-2137	3,544,066	33.8%	55	35.7%	64,438	3.05%	351.7
<b>Total</b>	<b>10,478,202</b>	<b>100.0%</b>	<b>154</b>	<b>100.0%</b>	<b>68,040</b>	<b>3.46%</b>	<b>281.0</b>

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of		WAC	WAM
				total	Average loan size		
0% - 60%	211,855	2.0%	5	4.2%	42,371	3.24%	148.7
60% - 70%	234,261	2.2%	5	4.2%	46,852	3.29%	229.4
70% - 80%	459,745	4.4%	6	5.0%	76,624	3.55%	228.3
80% - 90%	2,707,347	25.8%	28	23.3%	96,691	3.47%	291.4
90% - 100%	4,966,241	47.4%	57	47.5%	87,127	3.34%	294.8
100% - 110%	768,010	7.3%	8	6.7%	96,001	3.72%	332.3
110% - 120%	1,130,743	10.8%	11	9.2%	102,795	3.84%	217.5
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>10,478,202</b>	<b>100.0%</b>	<b>120</b>	<b>100.0%</b>	<b>87,318</b>	<b>3.46%</b>	<b>281.0</b>

Province	Value	As percentage of total	Number of Loans	As percentage of		WAC	WAM
				total	Average loan size		
Berlin	2,000,344	19.1%	21	17.5%	95,254	3.19%	303.6
Brandenburg	696,081	6.6%	6	5.0%	116,013	3.38%	296.1
Mecklenburg-Vorpommern	324,838	3.1%	3	2.5%	108,279	3.23%	270.4
Sachsen	4,899,109	46.8%	62	51.7%	79,018	3.49%	279.3
Sachsen-Anhalt	1,623,942	15.5%	19	15.8%	85,471	3.53%	282.0
Thüringen	933,888	8.9%	9	7.5%	103,765	3.90%	232.6
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>10,478,202</b>	<b>100.0%</b>	<b>120</b>	<b>100.0%</b>	<b>87,318</b>	<b>3.46%</b>	<b>281.0</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of		Owner Occupied	Investment Property
				total	Average loan size		
Einfamilienhaus	2,189,364	20.9%	18	15.0%	121,631	100.00%	0.00%
Hochhaus/appartement	7,734,271	73.8%	98	81.7%	78,921	3.06%	96.94%
Mehrfamilienhaus	427,138	4.1%	3	2.5%	142,379	0.00%	100.00%
Zweifamilienhaus	127,429	1.2%	1	0.8%	127,429	100.00%	0.00%
Laden/wohnhhaus	-	0.0%	-	0.0%	-	0.00%	100.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
<b>Total</b>	<b>10,478,202</b>	<b>100.0%</b>	<b>120</b>	<b>100.0%</b>	<b>87,318</b>	<b>18.33%</b>	<b>81.67%</b>

Loan size	Value	As percentage of total	Number of Loans	As percentage of		WAC	WAM
				total	Average loan size		
0 - 100,000	5,691,197	54.3%	86	71.7%	66,177	3.25%	276.0
100,000 - 150,000	2,634,035	25.1%	22	18.3%	119,729	3.80%	280.4
150,000 - 200,000	1,696,840	16.2%	10	8.3%	169,684	3.49%	314.1
200,000 - 250,000	456,130	4.4%	2	1.7%	228,065	4.02%	223.9
250,000 - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>10,478,202</b>	<b>100.0%</b>	<b>120</b>	<b>100.0%</b>	<b>87,318</b>	<b>3.46%</b>	<b>281.0</b>